

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
									July 13, 2020
INDEX									
17-Sep-20	KE6000005329	September 20, 2019	September 17, 2020	66	3,105	3,095			-
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	157	3,129	3,119			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	248	3,154	3,145			-
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	339	3,188	3,178			-
SINGLE STOCK FUTURE (SCOM)									
17-Sep-20	KE6000004983	September 20, 2019	September 17, 2020	66	27.50	27.77	1	27,500	29
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	157	26.86	26.87			2
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	248	27.38	27.39			-
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	339	27.96	27.98			-
SINGLE STOCK FUTURE (EQTY)									
17-Sep-20	KE6000005436	September 20, 2019	September 17, 2020	66	33.35	32.16			5
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	157	33.97	32.76			6
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	248	34.63	33.39			-
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	339	35.37	34.11			-
SINGLE STOCK FUTURE (KCBG)									
17-Sep-20	KE6000005212	September 20, 2019	September 17, 2020	66	31.84	31.86			24
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	157	31.43	31.46			5
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	248	32.04	32.06			-
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	339	32.73	32.75			-
SINGLE STOCK FUTURE (EABL)									
17-Sep-20	KE6000005097	September 20, 2019	September 17, 2020	66	159.15	159.50			12
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	157	162.15	162.50			-
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	248	165.25	165.65			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	339	168.80	169.20			-
SINGLE STOCK FUTURE (BATK)									
17-Sep-20	KE6000005105	September 20, 2019	September 17, 2020	66	312.30	313.00			1
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	157	314.60	315.30			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	248	320.65	321.35			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	339	327.50	328.25			-
SINGLE STOCK FUTURE (ABSA)									
17-Sep-20	KE6000006764	December 23, 2019	September 17, 2020	66	9.28	9.59			9
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	157	9.46	9.77			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	248	9.64	9.96			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	339	9.85	10.17			-

Total Volumes	
Today	Previous
1	-

Total Value	
Today	Previous
27,500	-

Total Open	Interest
Today	Previous
94	93

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

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